ECON 419a. Financial Time Series Econometrics

**Day / time:** M/W 1:00 - 2:15 pm  
**Course Type:** Undergraduate  
**Course term:** Fall  
**Year:** 2016  
**Instructor(s):** Xiaohong Chen

Survey of methods used to analyze financial time series data. Classic linear models; autocorrelation in error variances; methods that allow for nonlinearities; methods tailored to analysis of high-frequency data and modeling of value at risk; vector autoregressive models; factor models; the Kalman filter.

Prerequisites: Prerequisites: ECON 131 and 132, or ECON 135 and 136.

**Semester offered:** Fall  
**Undergrad Course Category:** Methodology

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